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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**
(Not for submission under 37 CFR 1.99)

Application Number	10804631
Filing Date	2004-03-19
First Named Inventor	Burns
Art Unit	3628
Examiner Name	Not Assigned
Attorney Docket Number	02-184-C

U.S.PATENTS

Examiner Initial*	Cite No	Patent Number	Kind Code ¹	Issue Date	Name of Patentee or Applicant of cited Document	Pages,Columns,Lines where Relevant Passages or Relevant Figures Appear
	1	6912511		2005-06-28	Eliezer et al.	
	2	7110974		2006-09-19	Rust	
	3	7177833		2007-02-13	Marynowski et al.	
	4	5806050		1998-09-08	Shinn et al	

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U.S.PATENT APPLICATION PUBLICATIONS

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	1	20030200167		2003-10-23	Kemp	
	2	20060259412		2006-11-16	Kemp	

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	3	20060259406		2006-11-16	Kemp	
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	1	Clark et al., Dec. 1992 "Seasonalities in NYSE Bid-Ask Spreads and Stock Returns in January", The Journal of Finance, Vol. 47, No. 5 (Dec., 1992) pp. 1999-2014	
	2	Chan et al. "The Intraday Behavior of Bid-Ask Spreads for NYSE Stocks and CBOE Options", The Journal of Financial and Quantitative Analysis, Vol. 30, No. 3 (Sep. 1995) pp. 329-346	
	3	George, et al., "Bid-Ask spreads and Trading Activity in the S&P 100 Index Options Market", The Journal of Financial and Quantitative Analysis, Vol. 28, No. 3 (Sep, 1993) pp. 381-397	

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